

**VIA CFTC Portal**

Mr Christopher Kirkpatrick  
Commodity Futures Trading Commission  
1155 21<sup>st</sup> Street NW  
Three Lafayette Centre  
Washington DC 20581

28 September 2021

**Subject: Weekly Notification of Rule Amendments – Change to the Margin Collateral Haircut Schedule**

Dear Mr Kirkpatrick,

Please accept this notification pursuant to CFTC regulation § 40.6(d) of a revised Margin Collateral Haircut Schedule (the “Schedule”). This revised Schedule will take effect on or after Wednesday, 29 September 2021.

LCH will be adding two new acceptable securities from two existing Issuers. The two new securities are:

- Sweden International Bond; and
- European Union T Bills.

A copy of the Schedule is attached with the updates highlighted in Appendix A.

No change is required to the LCH Rulebook.

Should you have any questions regarding this submission please contact me at [ebba.andersson@lseg.com](mailto:ebba.andersson@lseg.com).

Yours sincerely,

Ebba Andersson  
Compliance Officer, Compliance Department

**Appendix A**

**(FOIA – Request for Confidentiality)**

**Margin Collateral Haircut Schedule**